

Investment Management Team

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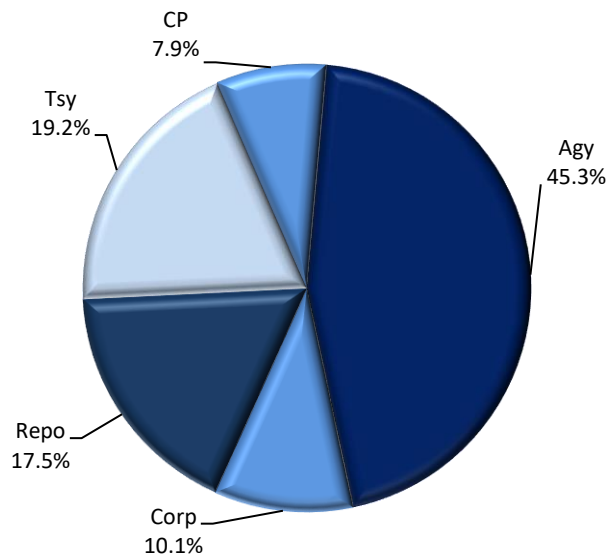
FTN Financial Main Street Advisors

Investment Report State of Idaho Local Government Investment Pool



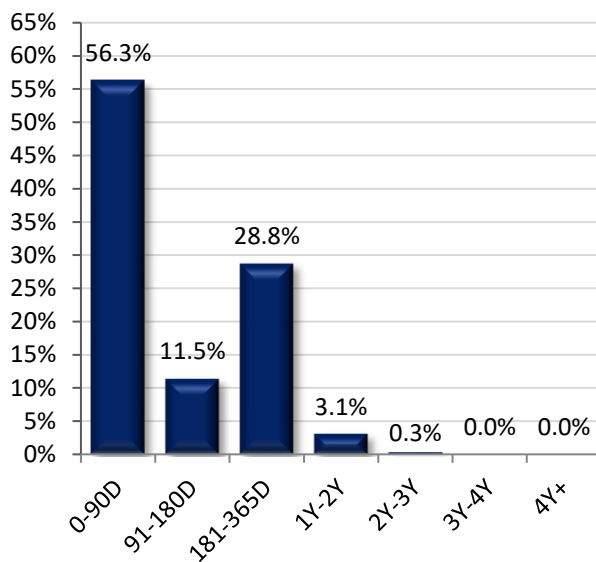
June 2019

SECTOR ALLOCATION



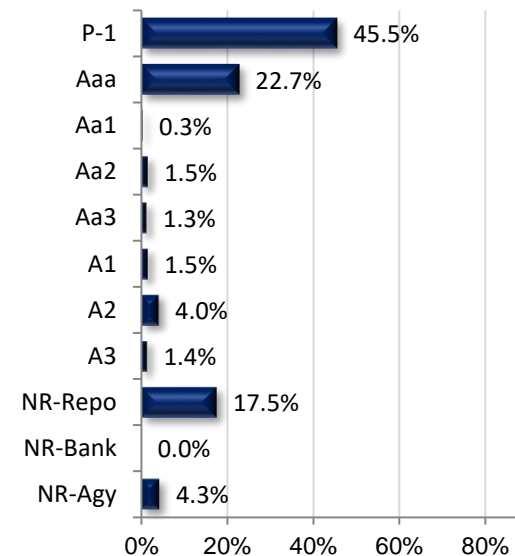
Per Market Value

MATURITY DISTRIBUTION



Per Final Maturity

CREDIT QUALITY (MOODY'S)

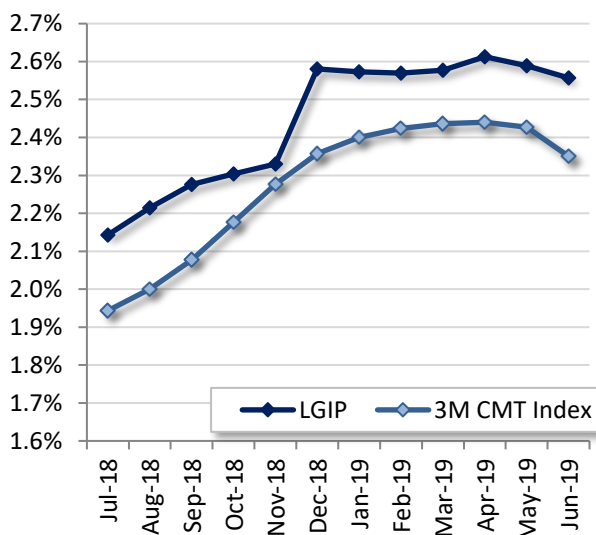


NR: Not Rated

ACCOUNT SUMMARY

	6/30/19	3/31/19
Market Value	\$2,930,692,503	\$2,776,366,649
Accrued Interest	\$5,044,955	\$3,570,315
Total Market Value	\$2,935,737,458	\$2,779,936,964
Amortized Book	\$2,927,963,756	\$2,775,306,179
Variance	\$7,773,702	\$4,630,785
Par Value	\$2,940,433,396	\$2,798,427,724
Net Asset Value	\$1.0027	\$1.0017
Yield to Maturity	2.557%	2.577%
Days to Maturity	88	156
Modified Duration	0.24	0.42

PURCHASE YIELD TO MATURITY



Index: 3 Month Constant Maturity T-Bill, 3 Month Moving Avg

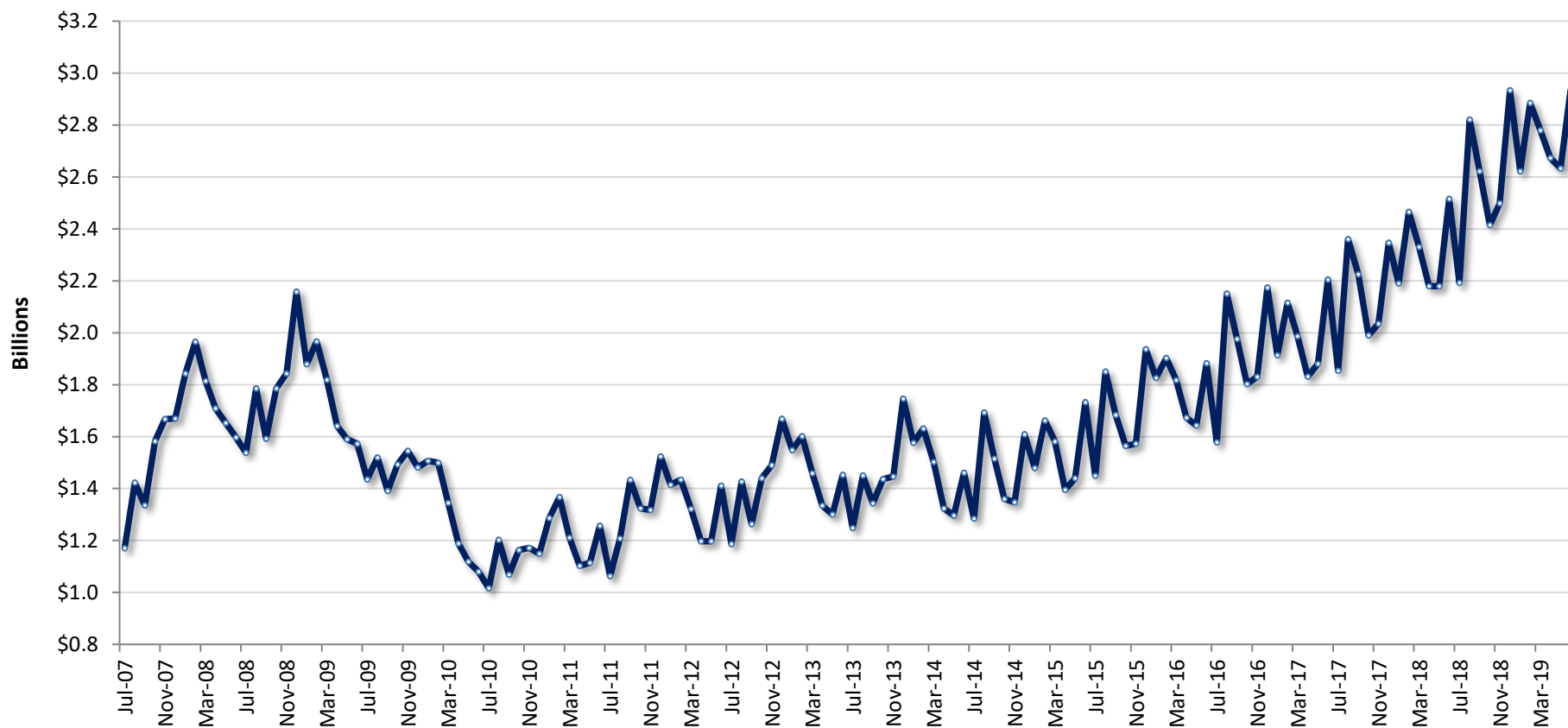
TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	29.2%
FFCB	22.4%
FHLB	18.2%
Apple	4.7%
FAMCA	4.5%
Toyota	3.6%
ASL Capital Repo	2.7%
FHLMC	1.6%
FNMA	1.3%
JP Morgan Chase & Co	1.2%
U.S. Bank	1.2%
Cummins	0.9%
Idaho Housing	0.9%
BB&T Corp	0.9%
Fifth Third Bank	0.8%

Item / Sector	Parameters	In Compliance
Maximum Maturity	No investment's maturity shall exceed 5 years.	Yes
U.S. Treasuries	No limits.	Yes
U.S. Government Agencies	No sector limit, 50% limit per issuer (FAMCA, FFCB, FHLB, FHLMC, FNMA, PEFCO, TVA).	Yes
Commercial Paper	25% sector limit, issuer limit 5% (the %5 is in aggregate with issuers corporate bonds/notes). Must be registered, and rated P-1, A-1, or F-1 or its equivalent or better by at least two NRSROs at time of purchase.	Yes
Money Market Funds	U.S. dollar denominated, principle valuations not subject to market fluctuations.	Yes
Govt Guaranteed Small Business Associations Loans	5% sector limit.	Yes
Idaho State General Obligation Bonds	10% sector limit.	Yes
Revenue Bonds of Idaho Cities, Counties, and Taxing Districts	10% sector limit.	Yes
State/Other Tax Supported Entities Tax Anticipation Notes	10% sector limit.	Yes
Idaho State Depositories	15% sector limit.	Yes
Repurchase Agreements	100% sector limit, 102% collateral in treasuries and senior debt GSE with final maturity less than 5 years.	Yes
Corporate Debt Obligations	25% sector limit, issuer limit 1.5%, rated A3, A-, or better by at least two NRSROs at time of purchase. Floating rate securities must be tied to a liquid market index, may not have a cap, and coupon must adjust at least quarterly.	Yes

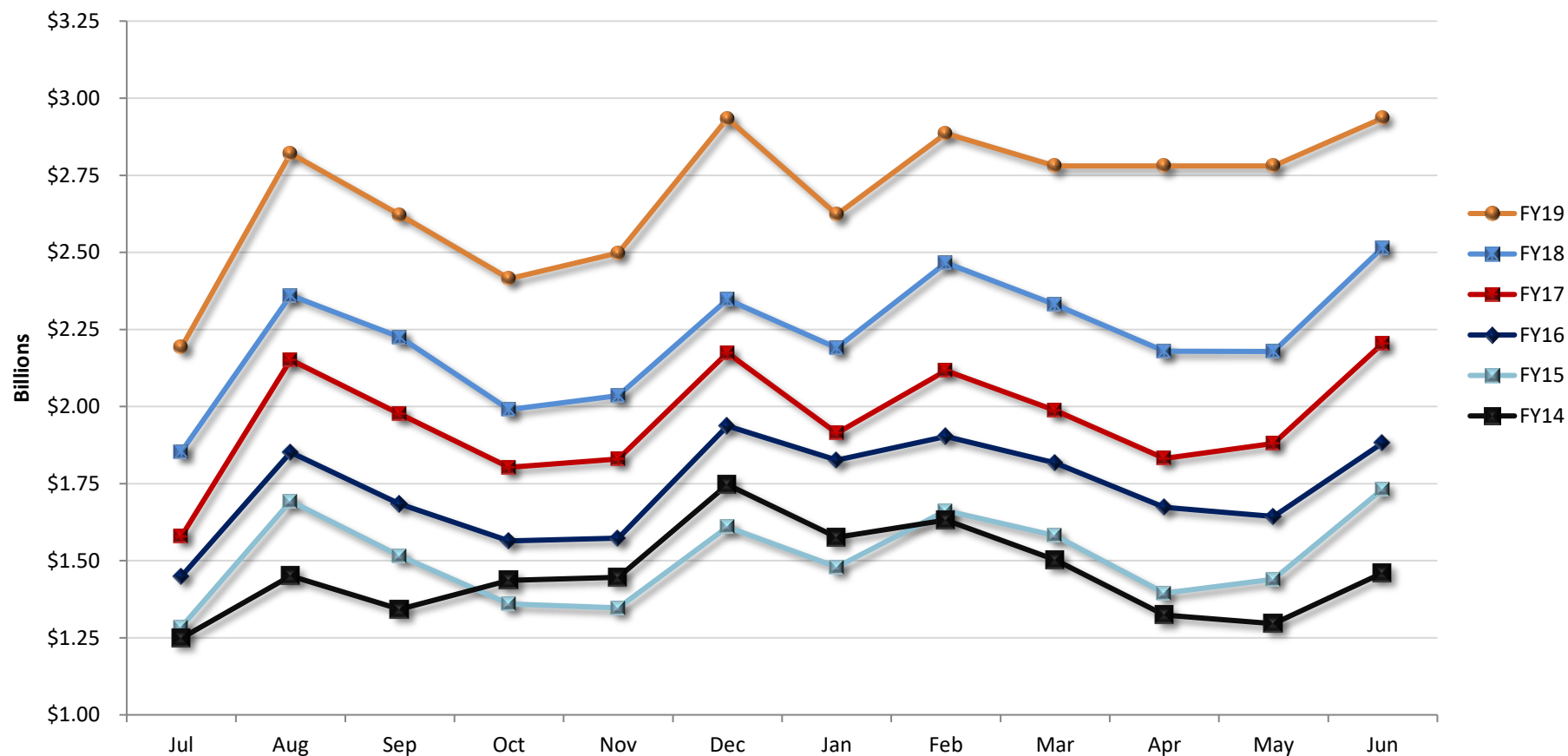
Portfolio Metrics	6/30/2019	3/31/2019	Change
Market Value	\$2,930,692,502.60	\$2,776,366,648.71	
Accrued Interest	\$5,044,955.20	\$3,570,315.47	
Total Market Value	\$2,935,737,457.80	\$2,779,936,964.18	
Amortized Book Value	\$2,927,963,756.27	\$2,775,306,179.10	
Par Value	\$2,940,433,396.38	\$2,798,427,724.31	
Net Asset Value	\$1.0027	\$1.0017	\$0.0010
Yield to Maturity	2.557%	2.577%	-0.020%
Wgt Avg Maturity (Days)	88	156	(68)

Sectors (Market Value)	6/30/2019	3/31/2019	Change
Government Agencies	\$1,327,570,944.59	\$1,337,641,032.62	-\$10,070,088.03
Commercial Paper	\$232,488,246.40	\$275,931,764.70	-\$43,443,518.30
U.S.Treasuries	\$563,669,205.00	\$810,817,770.00	-\$247,148,565.00
Corporate Notes	\$294,605,710.23	\$276,535,357.08	\$18,070,353.15
Money Market	\$0.00	\$0.00	\$0.00
Repurchase Agreements	\$512,358,396.38	\$75,440,724.31	\$436,917,672.07
Bank Deposits	\$0.00	\$0.00	\$0.00
Trade Payable/Receivable	\$0.00	\$0.00	\$0.00
Total	\$2,930,692,502.60	\$2,776,366,648.71	\$154,325,853.89



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2013	\$1.187	\$1.427	\$1.263	\$1.440	\$1.490	\$1.669	\$1.548	\$1.601	\$1.459	\$1.334	\$1.300	\$1.452
Fiscal Year 2014	\$1.249	\$1.450	\$1.343	\$1.436	\$1.446	\$1.747	\$1.576	\$1.631	\$1.503	\$1.324	\$1.296	\$1.461
Fiscal Year 2015	\$1.285	\$1.693	\$1.516	\$1.360	\$1.347	\$1.609	\$1.480	\$1.662	\$1.581	\$1.395	\$1.440	\$1.732
Fiscal Year 2016	\$1.449	\$1.851	\$1.684	\$1.564	\$1.573	\$1.937	\$1.826	\$1.903	\$1.817	\$1.673	\$1.643	\$1.882
Fiscal Year 2017	\$1.579	\$2.151	\$1.976	\$1.803	\$1.830	\$2.174	\$1.914	\$2.116	\$1.987	\$1.832	\$1.881	\$2.205
Fiscal Year 2018	\$1.854	\$2.360	\$2.225	\$1.990	\$2.035	\$2.347	\$2.190	\$2.466	\$2.331	\$2.180	\$2.179	\$2.516
Fiscal Year 2019	\$2.192	\$2.821	\$2.622	\$2.415	\$2.498	\$2.934	\$2.622	\$2.885	\$2.780	\$2.780	\$2.780	\$2.936

Figures in Billions, Month-End Market Values (including accrued interest)



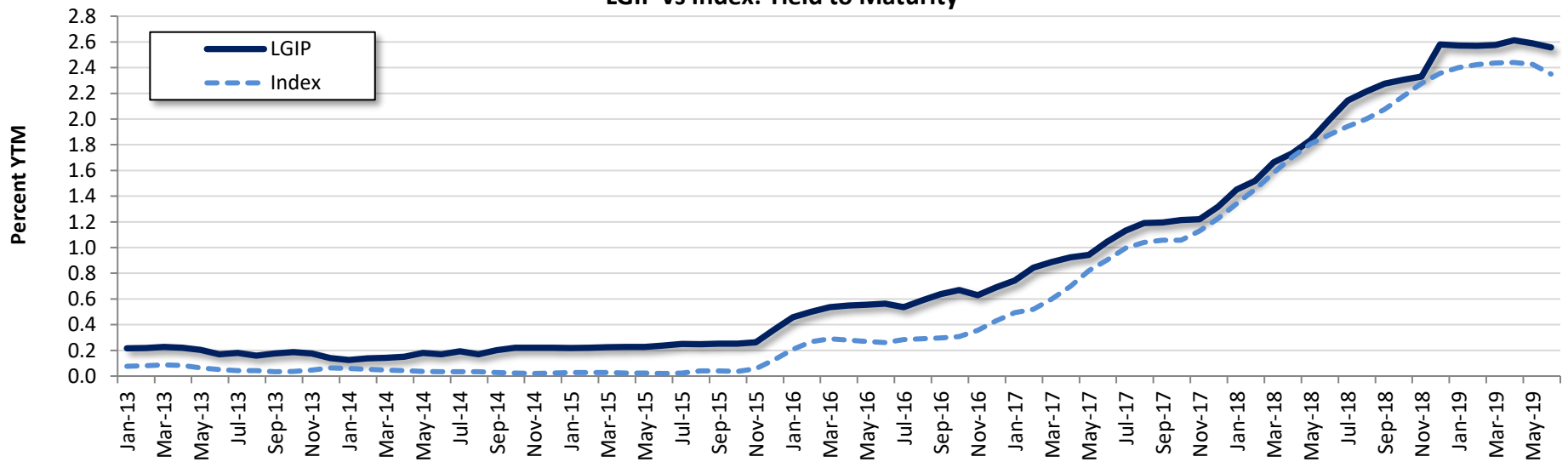
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2014	\$1.249	\$1.450	\$1.343	\$1.436	\$1.446	\$1.747	\$1.576	\$1.631	\$1.503	\$1.324	\$1.296	\$1.461
Fiscal Year 2015	\$1.285	\$1.693	\$1.516	\$1.360	\$1.347	\$1.609	\$1.480	\$1.662	\$1.581	\$1.395	\$1.440	\$1.732
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Fiscal Year 2018	\$1.854	\$2.360	\$2.225	\$1.990	\$2.035	\$2.347	\$2.190	\$2.466	\$2.331	\$2.180	\$2.179	\$2.516
Fiscal Year 2019	\$2.192	\$2.821	\$2.622	\$2.415	\$2.498	\$2.934	\$2.622	\$2.885	\$2.780	\$2.780	\$2.780	\$2.936

Figures in Billions, Month-End Market Values (including accrued interest)

Weighted Avg Maturity (WAM)

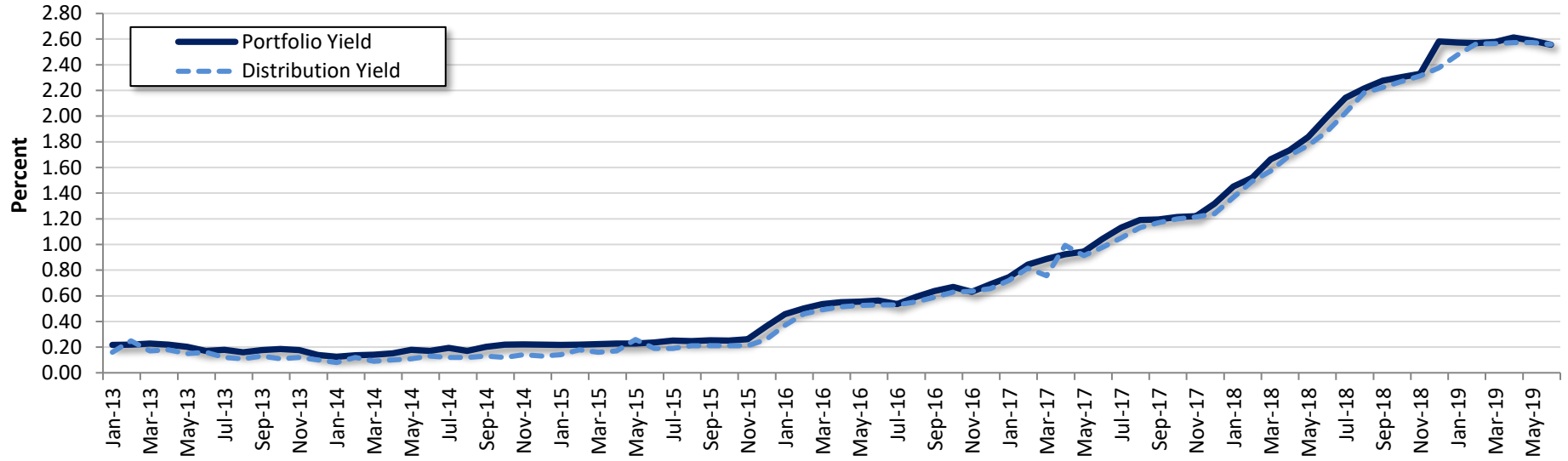


LGIP vs Index: Yield to Maturity

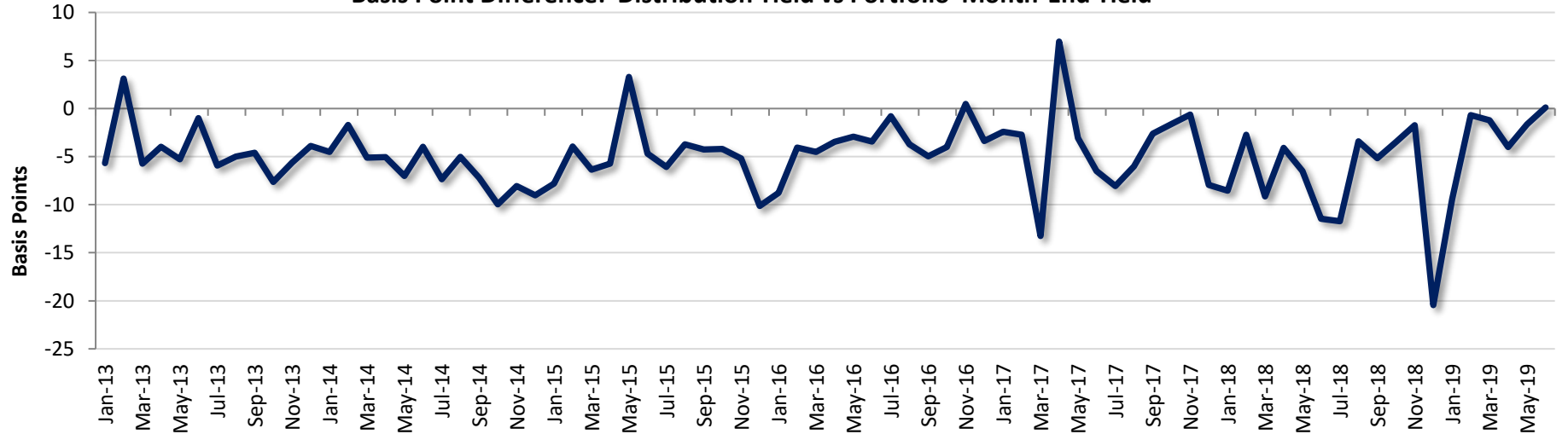


Note: Index is the Three-Month Moving Average of the Three-Month Constant Maturity Treasury (month-end yield)

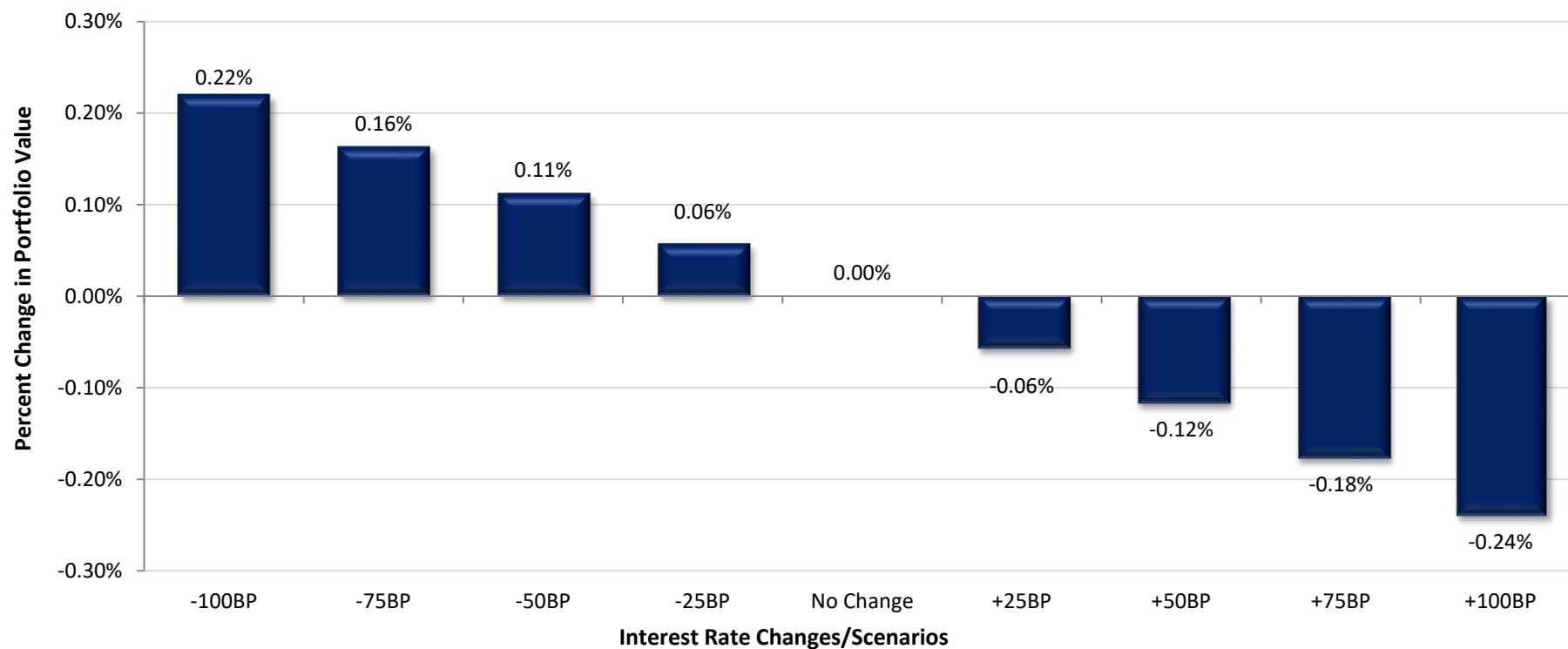
Distribution Yield vs Portfolio Month-End Yield



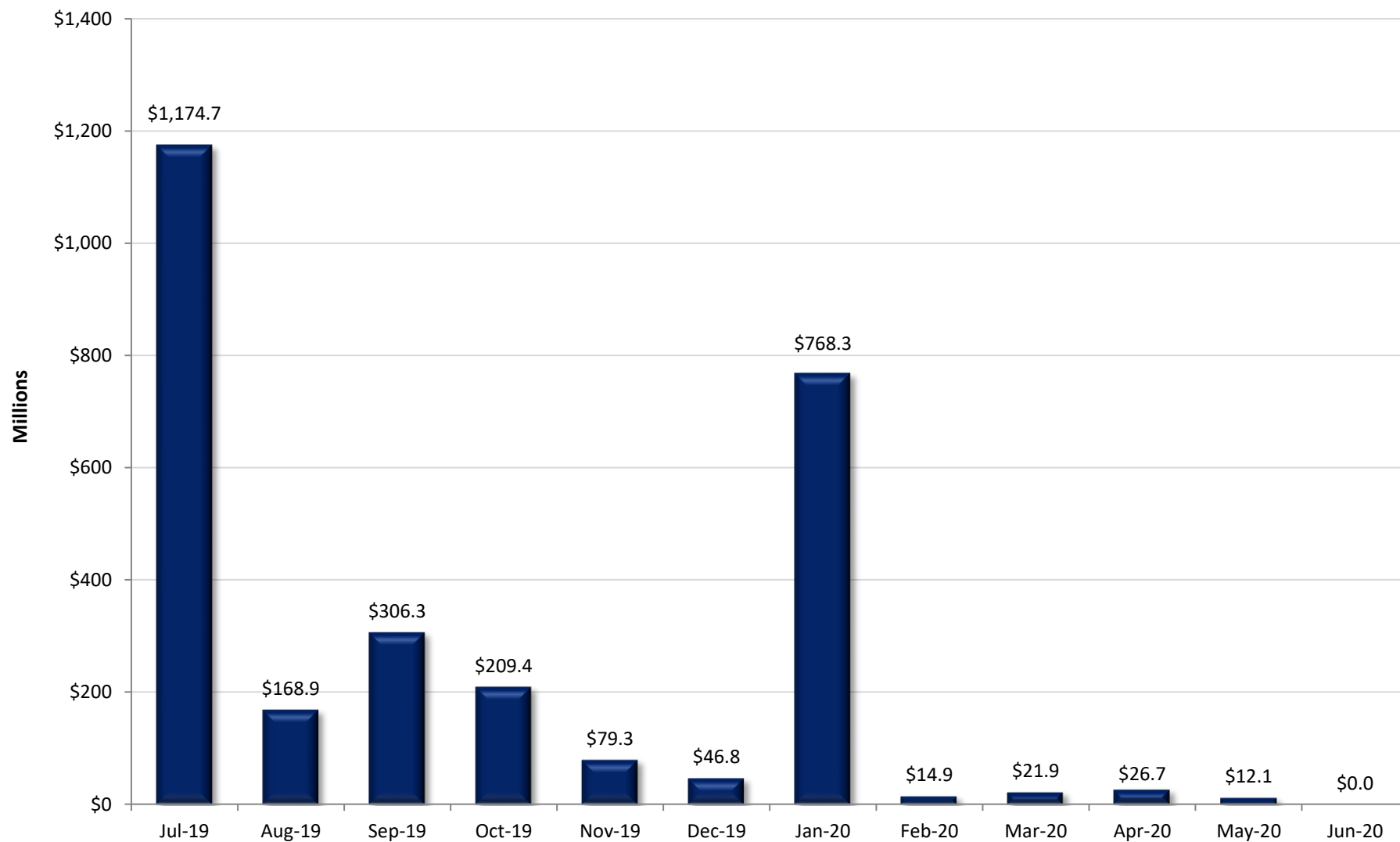
Basis Point Difference: Distribution Yield vs Portfolio Month-End Yield



Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value

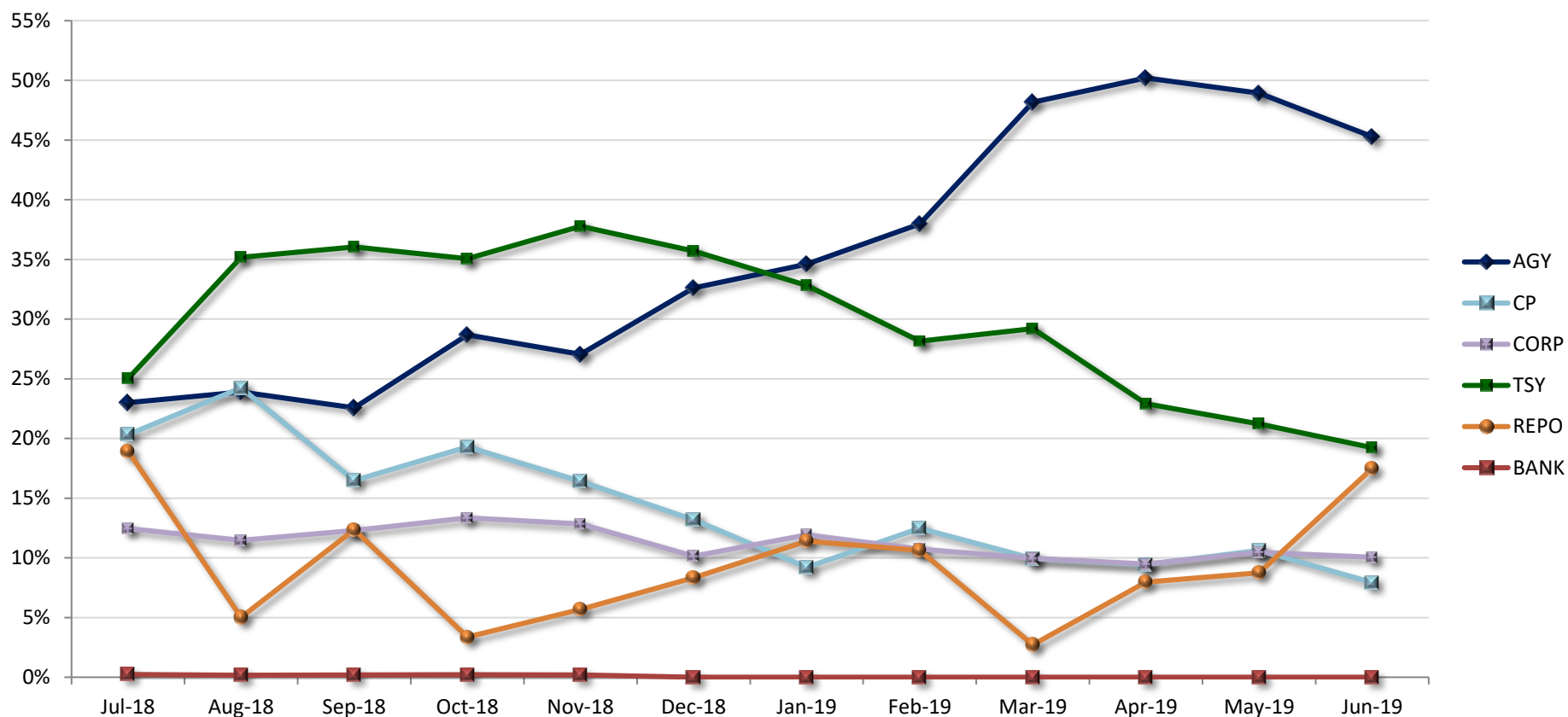


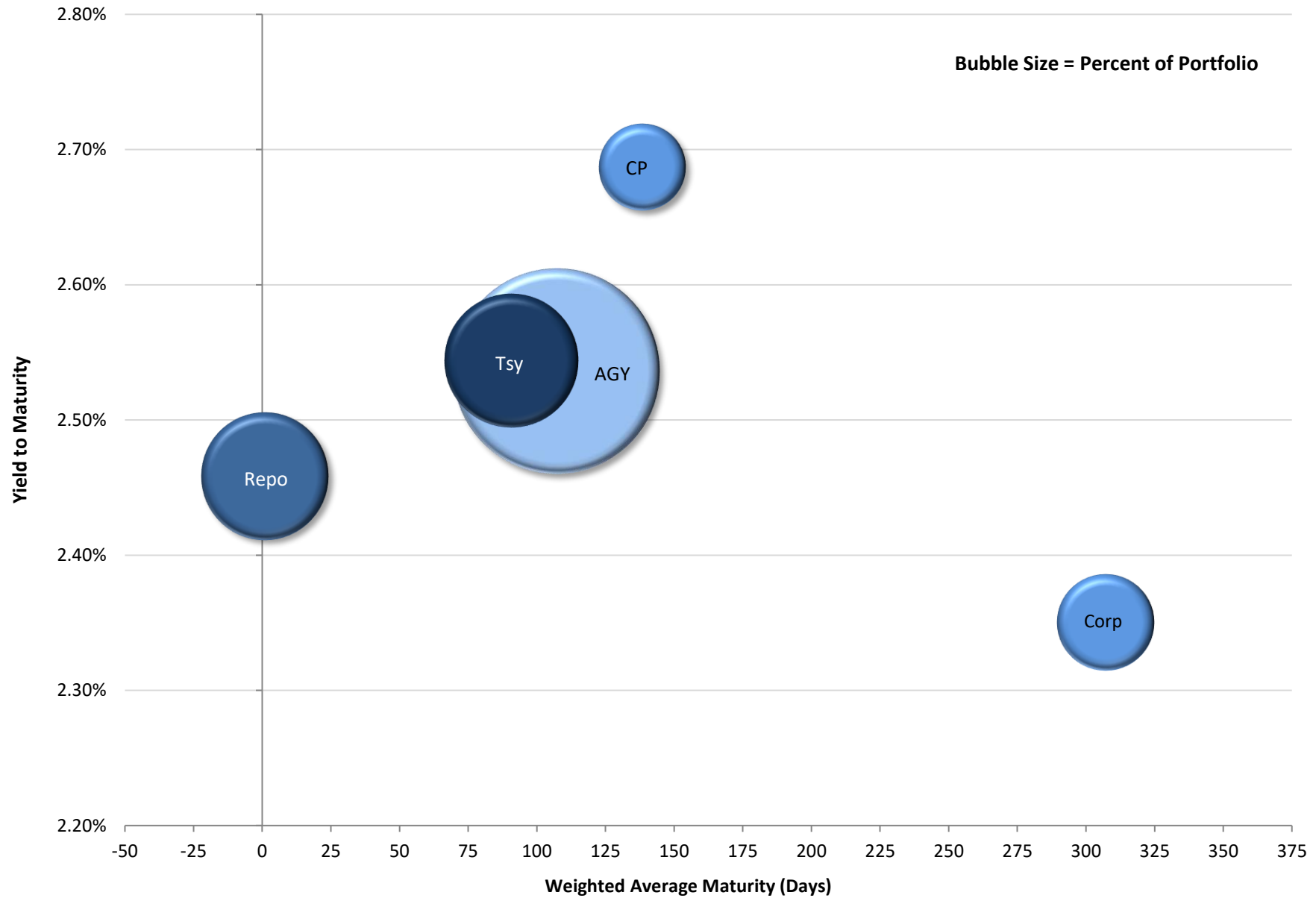
Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$2,937,140,026	\$6,447,524	0.22%
-75 Basis Points	\$2,935,463,670	\$4,771,167	0.16%
-50 Basis Points	\$2,933,980,740	\$3,288,237	0.11%
-25 Basis Points	\$2,932,368,859	\$1,676,356	0.06%
No Change	\$2,930,692,503	\$0	0.00%
+25 Basis Points	\$2,929,004,424	-\$1,688,079	-0.06%
+50 Basis Points	\$2,927,246,008	-\$3,446,494	-0.12%
+75 Basis Points	\$2,925,487,593	-\$5,204,910	-0.18%
+100 Basis Points	\$2,923,658,841	-\$7,033,662	-0.24%



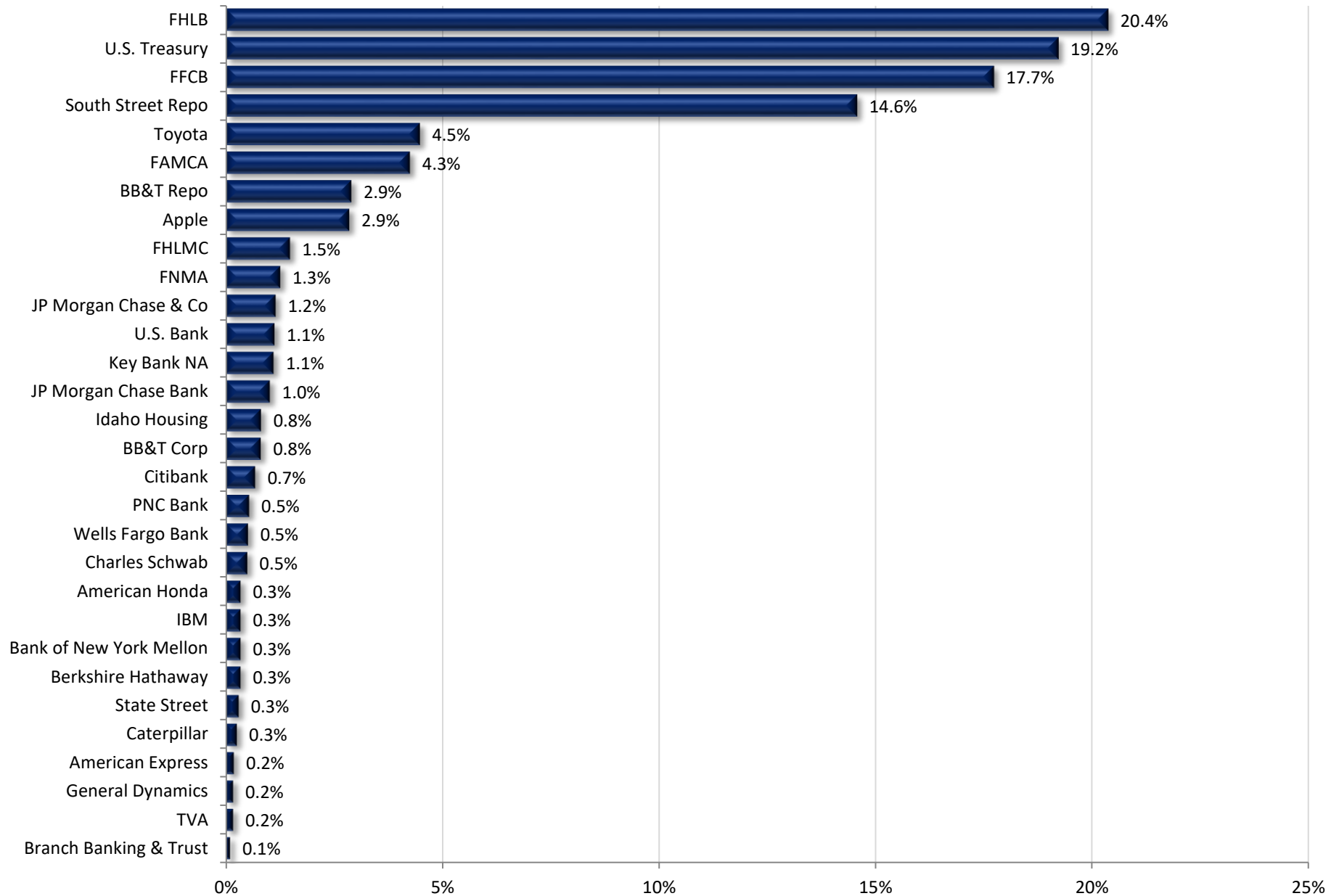
	Jul-19	Aug-19	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20
Maturities	\$1,174.7	\$168.9	\$306.3	\$209.4	\$79.3	\$46.8	\$768.3	\$14.9	\$21.9	\$26.7	\$12.1	\$0.0

Market Value in Millions

[illegible]



Note: Floating rate securities use the next reset date to calculate maturity



State of Idaho LGIP -- Holdings Report

As of 6/30/2019

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
Repurchase Agreement														
10897	REP070119	South Street Repo	2.45%	7/1/2019	2.45%	6/28/2019	\$427,358,396.38	\$427,358,396.38	\$427,358,396.38	\$427,358,396.38	\$87,252.34	\$0.00	NR-Repo	NR-Repo
10900	REP70119B	BB&T Repo	2.50%	7/1/2019	2.50%	6/28/2019	\$85,000,000.00	\$85,000,000.00	\$85,000,000.00	\$85,000,000.00	\$17,708.33	\$0.00	NR-Repo	NR-Repo
Repurchase Agreement-Sub Total							\$512,358,396.38	\$512,358,396.38	\$512,358,396.38	\$512,358,396.38	\$104,960.67	\$0.00		
Commercial Paper														
10330	46640QVP3	JP Morgan Chase Bank	2.90%	8/23/2019	2.95%	1/7/2019	\$20,000,000.00	\$19,632,666.67	\$19,914,611.11	\$19,926,600.00	\$0.00	\$11,988.89	P-1	A-1
10602	45130HBC3	Idaho Housing	2.60%	9/4/2019	2.60%	4/4/2019	\$23,955,000.00	\$23,955,000.00	\$23,955,000.00	\$23,956,916.40	\$150,161.75	\$1,916.40	P-1	NR
10391	89233HXR0	Toyota	2.74%	10/25/2019	2.80%	1/28/2019	\$35,500,000.00	\$34,770,475.00	\$35,186,574.44	\$35,232,330.00	\$0.00	\$45,755.56	P-1	A-1+
10701	89233HY16	Toyota	2.50%	11/1/2019	2.53%	5/7/2019	\$30,000,000.00	\$29,629,166.67	\$29,743,750.00	\$29,760,900.00	\$0.00	\$17,150.00	P-1	A-1+
10457	89233HY81	Toyota	2.60%	11/8/2019	2.65%	2/13/2019	\$50,000,000.00	\$49,032,222.22	\$49,530,555.55	\$49,580,500.00	\$0.00	\$49,944.45	P-1	A-1+
10453	03785DAN6	Apple	2.61%	1/22/2020	2.68%	2/12/2019	\$75,000,000.00	\$73,129,500.00	\$73,885,312.50	\$74,031,000.00	\$0.00	\$145,687.50	P-1	A-1+
Commercial Paper-Sub Total							\$234,455,000.00	\$230,149,030.56	\$232,215,803.60	\$232,488,246.40	\$150,161.75	\$272,442.80		
Corporate Note														
9821	69353RDD7	PNC Bank	2.25%	7/2/2019	2.57%	8/15/2018	\$5,850,000.00	\$5,833,503.00	\$5,850,000.00	\$5,850,000.00	\$65,446.88	\$0.00	A2	A
9803	49327M2P8	Key Bank NA	1.60%	8/22/2019	2.72%	8/10/2018	\$5,000,000.00	\$4,943,500.00	\$4,992,206.90	\$4,993,900.00	\$28,666.67	\$1,693.10	A3	A-
10750	49327M2P8	Key Bank NA	1.60%	8/22/2019	2.56%	5/21/2019	\$9,322,000.00	\$9,299,347.54	\$9,309,334.11	\$9,310,627.16	\$53,446.13	\$1,293.05	A3	A-
10853	037833CZ1	Apple	1.50%	9/12/2019	2.29%	6/20/2019	\$2,500,000.00	\$2,495,150.00	\$2,495,785.12	\$2,495,552.50	\$11,354.17	(\$232.62)	Aa1	AA+
10843	69353RDZ8	PNC Bank	2.40%	10/18/2019	2.48%	6/18/2019	\$10,000,000.00	\$9,997,000.00	\$9,997,423.91	\$10,000,260.00	\$48,666.67	\$2,836.09	A2	A
10732	49327M2F0	Key Bank NA	2.50%	12/15/2019	2.55%	5/16/2019	\$1,749,000.00	\$1,747,898.13	\$1,748,136.09	\$1,749,314.82	\$1,943.33	\$1,178.73	A3	A-
10737	49327M2F0	Key Bank NA	2.50%	12/15/2019	2.60%	5/17/2019	\$650,000.00	\$649,402.00	\$649,528.93	\$650,117.00	\$722.22	\$588.07	A3	A-
10749	49327M2F0	Key Bank NA	2.50%	12/15/2019	2.56%	5/21/2019	\$15,729,000.00	\$15,723,494.85	\$15,724,580.00	\$15,731,831.22	\$17,476.67	\$7,251.22	A3	A-
10797	07330NAN5	Branch Banking & Trust	2.10%	1/15/2020	2.54%	6/4/2019	\$2,975,000.00	\$2,966,997.25	\$2,968,111.03	\$2,970,617.83	\$28,807.92	\$2,506.80	A1	A
10405	46625HKA7	JP Morgan Chase & Co	2.25%	1/23/2020	2.93%	1/30/2019	\$25,000,000.00	\$24,836,250.00	\$24,912,366.21	\$24,992,350.00	\$246,875.00	\$79,983.79	A2	A-
10517	46625HKA7	JP Morgan Chase & Co	2.25%	1/23/2020	2.79%	3/6/2019	\$8,800,000.00	\$8,756,000.00	\$8,773,630.14	\$8,797,307.20	\$86,900.00	\$23,677.06	A2	A-
10404	90331HNB5	U.S. Bank	2.00%	1/24/2020	2.81%	1/30/2019	\$23,000,000.00	\$22,820,370.00	\$22,903,613.17	\$22,971,871.00	\$200,611.11	\$68,257.83	A1	AA-
10834	808513AD7	Charles Schwab	4.45%	7/22/2020	2.42%	6/14/2019	\$4,425,000.00	\$4,522,394.25	\$4,518,295.98	\$4,522,296.90	\$86,969.69	\$4,000.92	A2	A
10776	94988J5N3	Wells Fargo Bank	2.60%	1/15/2021	2.71%	5/29/2019	\$10,000,000.00	\$9,982,100.00	\$9,983,089.45	\$10,040,780.00	\$119,888.89	\$57,690.55	Aa2	A+
10785	94988J5N3	Wells Fargo Bank	2.60%	1/15/2021	2.70%	5/31/2019	\$5,000,000.00	\$4,991,850.00	\$4,992,274.62	\$5,020,390.00	\$59,944.44	\$28,115.38	Aa2	A+
Corporate Note-Sub Total							\$130,000,000.00	\$129,565,257.02	\$129,818,375.66	\$130,097,215.63	\$1,057,719.79	\$278,839.97		
Corporate Floating Rate Note														
7275	084664CL3	Berkshire Hathaway	2.78%	8/15/2019	1.05%	8/15/2016	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,004,100.00	\$36,268.33	\$4,100.00	Aa2	AA
9200	48125LRJ3	JP Morgan Chase Bank	2.93%	9/23/2019	1.94%	2/14/2018	\$10,000,000.00	\$10,071,376.80	\$10,006,816.16	\$10,008,450.00	\$5,703.31	\$1,633.84	Aa2	A+
8104	05531FAT0	BB&T Corp	3.31%	1/15/2020	1.59%	4/25/2017	\$5,000,000.00	\$5,037,450.00	\$5,006,487.70	\$5,014,460.00	\$35,417.33	\$7,972.30	A2	A-
9259	05531FAT0	BB&T Corp	3.31%	1/15/2020	2.23%	3/2/2018	\$3,187,000.00	\$3,214,726.90	\$3,194,090.96	\$3,196,216.80	\$22,575.00	\$2,125.84	A2	A-
9264	05531FAT0	BB&T Corp	3.31%	1/15/2020	2.22%	3/5/2018	\$10,513,000.00	\$10,607,932.39	\$10,537,390.32	\$10,543,403.60	\$74,468.47	\$6,013.28	A2	A-
9268	05531FAT0	BB&T Corp	3.31%	1/15/2020	2.22%	3/6/2018	\$5,022,000.00	\$5,067,298.44	\$5,033,656.14	\$5,036,523.62	\$35,573.16	\$2,867.48	A2	A-
7821	459200JP7	IBM	2.81%	1/27/2020	1.27%	1/27/2017	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,010,550.00	\$49,216.65	\$10,550.00	A2	A
7925	89236TCG8	Toyota	2.81%	3/12/2020	1.33%	2/28/2017	\$16,810,000.00	\$16,856,899.90	\$16,820,793.77	\$16,844,679.03	\$24,892.46	\$23,885.26	Aa3	AA-
8153	037833CT5	Apple	2.61%	5/11/2020	1.25%	5/11/2017	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$5,002,565.00	\$18,453.85	\$2,565.00	Aa1	AA+
8154	037833CT5	Apple	2.61%	5/11/2020	1.25%	5/11/2017	\$2,050,000.00	\$2,049,969.25	\$2,049,991.16	\$2,051,051.65	\$7,566.08	\$1,060.49	Aa1	AA+
9475	369550BB3	General Dynamics	2.83%	5/11/2020	2.65%	5/11/2018	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$5,011,425.00	\$19,227.40	\$11,425.00	A2	A+
9734	90331HNW9	U.S. Bank	2.83%	7/24/2020	2.59%	7/24/2018	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,016,950.00	\$53,476.90	\$16,950.00	A1	AA-
9541	857477AR4	State Street	3.42%	8/18/2020	2.47%	5/29/2018	\$8,645,000.00	\$8,789,112.15	\$8,718,475.90	\$8,725,597.33	\$34,489.82	\$7,121.43	A1	A
7335	0258M0DY2	American Express	3.48%	9/14/2020	1.39%	8/29/2016	\$5,438,000.00	\$5,542,246.46	\$5,467,559.43	\$5,486,980.07	\$8,931.00	\$19,420.64	A2	A-
10203	06405LAA9	Bank of New York Mellon	2.80%	12/4/2020	3.01%	12/4/2018	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,010,130.00	\$21,018.75	\$10,130.00	Aa2	AA-
10216	14913Q2R9	Caterpillar	2.82%	12/7/2020	3.10%	12/7/2018	\$7,500,000.00	\$7,500,000.00	\$7,500,000.00	\$7,515,862.50	\$14,108.15	\$15,862.50	A3	A

State of Idaho LGIP -- Holdings Report

As of 6/30/2019

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
9188	17325FAM0	Citibank	2.89%	2/12/2021	2.15%	2/15/2018	\$20,000,000.00	\$20,000,000.00	\$20,000,000.00	\$19,995,180.00	\$78,542.92	(\$4,820.00)	Aa3	A+
9516	808513AV7	Charles Schwab	2.84%	5/21/2021	2.64%	5/22/2018	\$7,000,000.00	\$7,000,000.00	\$7,000,000.00	\$7,008,960.00	\$22,656.10	\$8,960.00	A2	A
9636	808513AV7	Charles Schwab	2.84%	5/21/2021	2.61%	6/26/2018	\$3,000,000.00	\$3,004,290.00	\$3,002,748.91	\$3,003,840.00	\$9,709.76	\$1,091.09	A2	A
9682	02665WBW0	American Honda	2.92%	11/5/2021	2.65%	7/9/2018	\$10,000,000.00	\$10,013,300.00	\$10,009,392.10	\$10,021,570.00	\$44,536.71	\$12,177.90	A2	A
Corporate Note-Sub Total							\$164,165,000.00	\$164,754,602.29	\$164,347,402.55	\$164,508,494.60	\$616,832.15	\$161,092.05		
Government Agency Non-Callable														
10394	3137EAE5	FHLMC	1.50%	1/17/2020	2.59%	1/28/2019	\$5,000,000.00	\$4,948,050.00	\$4,970,649.71	\$4,982,275.00	\$34,166.67	\$11,625.29	Aaa	AA+
10447	3137EAE5	FHLMC	1.50%	1/17/2020	2.54%	2/8/2019	\$3,150,000.00	\$3,119,823.00	\$3,132,404.09	\$3,138,833.25	\$21,525.00	\$6,429.16	Aaa	AA+
10448	3137EAE5	FHLMC	1.50%	1/17/2020	2.54%	2/12/2019	\$6,194,000.00	\$6,135,311.85	\$6,159,375.71	\$6,172,042.27	\$42,325.67	\$12,666.56	Aaa	AA+
10461	3137EAE5	FHLMC	1.50%	1/17/2020	2.54%	2/14/2019	\$22,907,000.00	\$22,690,986.99	\$22,778,802.37	\$22,825,794.69	\$156,531.17	\$46,992.32	Aaa	AA+
10480	3137EAE5	FHLMC	1.50%	1/17/2020	2.53%	2/21/2019	\$6,425,000.00	\$6,366,211.25	\$6,389,370.45	\$6,402,223.38	\$43,904.17	\$12,852.93	Aaa	AA+
10438	3135GOA78	FNMA	1.63%	1/21/2020	2.54%	2/8/2019	\$30,423,000.00	\$30,163,796.04	\$30,270,614.96	\$30,344,326.12	\$219,721.67	\$73,711.16	Aaa	AA+
10452	3135GOA78	FNMA	1.63%	1/21/2020	2.53%	2/12/2019	\$6,548,000.00	\$6,493,455.16	\$6,515,559.34	\$6,531,066.87	\$47,291.11	\$15,507.53	Aaa	AA+
10431	31422BCN8	FAMCA	2.58%	1/24/2020	2.58%	2/13/2019	\$25,000,000.00	\$25,000,000.00	\$25,000,000.00	\$25,028,000.00	\$247,250.00	\$28,000.00	NR-Agy	NR-Agy
9186	3130ADN32	FHLB	2.13%	2/11/2020	2.22%	2/9/2018	\$10,000,000.00	\$9,981,700.00	\$9,994,375.00	\$10,004,150.00	\$82,638.89	\$9,775.00	Aaa	AA+
9275	880591EV0	TVA	2.25%	3/15/2020	2.36%	3/8/2018	\$5,000,000.00	\$4,989,200.00	\$4,996,224.38	\$5,005,515.00	\$33,125.00	\$9,290.62	Aaa	AA+
Government Agency Non-Callable-Sub Total							\$120,647,000.00	\$119,888,534.29	\$120,207,376.01	\$120,434,226.58	\$928,479.35	\$226,850.57		
Government Agency Callable														
10838	3133EFZ26	FFCB	1.40%	4/7/2020	2.17%	6/14/2019	\$5,000,000.00	\$4,969,060.00	\$4,970,825.03	\$4,971,180.00	\$16,333.33	\$354.97	Aaa	AA+
10839	3133EGNF8	FFCB	1.30%	4/21/2020	2.19%	6/14/2019	\$2,000,000.00	\$1,985,000.00	\$1,985,817.31	\$1,989,710.00	\$5,055.56	\$3,892.69	Aaa	AA+
Government Agency Callable-Sub Total							\$7,000,000.00	\$6,954,060.00	\$6,956,642.34	\$6,960,890.00	\$21,388.89	\$4,247.66		
Government Agency Discount														
10287	313312HP8	FFCB	2.51%	7/1/2019	2.58%	12/24/2018	\$50,000,000.00	\$49,341,125.00	\$50,000,000.00	\$50,000,000.00	\$0.00	\$0.00	P-1	A-1+
10309	313312HW3	FFCB	2.51%	7/8/2019	2.54%	12/31/2018	\$100,000,000.00	\$98,682,250.00	\$99,951,194.44	\$99,957,200.00	\$0.00	\$6,005.56	P-1	A-1+
10242	313384JD2	FHLB	2.55%	7/15/2019	2.62%	12/12/2018	\$100,000,000.00	\$98,477,083.33	\$99,900,833.33	\$99,914,400.00	\$0.00	\$13,566.67	P-1	A-1+
10243	313312JE1	FFCB	2.55%	7/16/2019	2.62%	12/12/2018	\$87,000,000.00	\$85,668,900.00	\$86,907,562.50	\$86,920,221.00	\$0.00	\$12,658.50	P-1	A-1+
10291	313384JL4	FHLB	2.51%	7/22/2019	2.58%	12/26/2018	\$100,000,000.00	\$98,549,777.78	\$99,853,583.33	\$99,871,700.00	\$0.00	\$18,116.67	P-1	A-1+
10300	313384JP5	FHLB	2.52%	7/25/2019	2.59%	12/28/2018	\$20,000,000.00	\$19,707,400.00	\$19,966,400.00	\$19,970,660.00	\$0.00	\$4,260.00	P-1	A-1+
10440	31315KKK5	FAMCA	2.44%	8/14/2019	2.50%	2/8/2019	\$50,000,000.00	\$49,366,277.78	\$49,850,888.89	\$49,864,950.00	\$0.00	\$14,061.11	NR-Agy	NR-Agy
10443	31315KKR0	FAMCA	2.44%	8/20/2019	2.51%	2/8/2019	\$50,000,000.00	\$49,345,944.44	\$49,830,555.56	\$49,846,550.00	\$0.00	\$15,994.44	NR-Agy	NR-Agy
9902	313384KU2	FHLB	2.40%	8/23/2019	2.48%	8/31/2018	\$25,000,000.00	\$24,405,000.00	\$24,911,666.67	\$24,918,650.00	\$0.00	\$6,983.33	P-1	A-1+
10852	313384LR8	FHLB	2.21%	9/13/2019	2.25%	6/19/2019	\$95,843,000.00	\$95,337,002.21	\$95,407,606.55	\$95,417,457.08	\$0.00	\$9,850.53	P-1	A-1+
10325	313384MF3	FHLB	2.52%	9/27/2019	2.59%	1/4/2019	\$25,000,000.00	\$24,534,500.00	\$24,846,000.00	\$24,868,000.00	\$0.00	\$22,000.00	P-1	A-1+
10329	313312NA4	FFCB	2.50%	10/16/2019	2.57%	1/7/2019	\$100,000,000.00	\$98,041,666.67	\$99,256,944.44	\$99,366,900.00	\$0.00	\$109,955.56	P-1	A-1+
10488	313312PZ7	FFCB	2.47%	12/2/2019	2.54%	2/22/2019	\$28,965,000.00	\$28,402,588.20	\$28,658,952.59	\$28,708,514.93	\$0.00	\$49,562.34	P-1	A-1+
10489	313312SC5	FFCB	2.47%	1/22/2020	2.55%	2/22/2019	\$30,000,000.00	\$29,312,516.67	\$29,578,041.66	\$29,651,490.00	\$0.00	\$73,448.34	P-1	A-1+
10508	313312SC5	FFCB	2.49%	1/22/2020	2.57%	3/5/2019	\$100,000,000.00	\$97,765,916.67	\$98,582,083.34	\$98,838,300.00	\$0.00	\$256,216.66	P-1	A-1+
10537	313384SC4	FHLB	2.45%	1/22/2020	2.53%	3/11/2019	\$120,000,000.00	\$117,411,166.67	\$118,325,833.34	\$118,605,960.00	\$0.00	\$280,126.66	P-1	A-1+
10403	313384SE0	FHLB	2.55%	1/24/2020	2.64%	1/30/2019	\$50,000,000.00	\$48,728,541.66	\$49,266,875.00	\$49,413,500.00	\$0.00	\$146,625.00	P-1	A-1+
10409	313384SE0	FHLB	2.54%	1/24/2020	2.63%	1/31/2019	\$50,000,000.00	\$48,737,055.56	\$49,269,750.00	\$49,413,500.00	\$0.00	\$143,750.00	P-1	A-1+
10472	313384TB5	FHLB	2.48%	2/14/2020	2.56%	2/19/2019	\$5,000,000.00	\$4,876,000.00	\$4,921,466.66	\$4,936,035.00	\$0.00	\$14,568.34	P-1	A-1+
10796	313312VJ6	FFCB	2.27%	4/9/2020	2.34%	6/3/2019	\$20,000,000.00	\$19,607,794.44	\$19,643,105.55	\$19,691,840.00	\$0.00	\$48,734.45	P-1	A-1+
Government Agency Discount-Sub Total							\$1,206,808,000.00	\$1,186,298,507.08	\$1,198,929,343.85	\$1,200,175,828.01	\$0.00	\$1,246,484.16		

State of Idaho LGIP -- Holdings Report

As of 6/30/2019

Investment Number	CUSIP	Issuer	Coupon/ Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
U.S. Treasury Notes														
10308	912828543	U.S. Treasury	0.75%	7/15/2019	2.52%	12/31/2018	\$200,000,000.00	\$198,109,375.00	\$199,864,955.36	\$199,886,600.00	\$691,988.95	\$21,644.64	Aaa	AA+
10399	9128282G4	U.S. Treasury	0.88%	9/15/2019	2.58%	1/29/2019	\$150,000,000.00	\$148,423,828.14	\$149,476,903.66	\$149,565,000.00	\$385,190.22	\$88,096.34	Aaa	AA+
10398	912828T59	U.S. Treasury	1.00%	10/15/2019	2.57%	1/29/2019	\$65,000,000.00	\$64,286,523.41	\$64,707,998.00	\$64,791,805.00	\$136,748.63	\$83,807.00	Aaa	AA+
10529	912828V31	U.S. Treasury	1.38%	1/15/2020	2.52%	3/8/2019	\$100,000,000.00	\$99,031,250.00	\$99,387,180.52	\$99,617,200.00	\$634,323.20	\$230,019.48	Aaa	AA+
10541	912828V31	U.S. Treasury	1.38%	1/15/2020	2.53%	3/12/2019	\$50,000,000.00	\$49,521,484.38	\$49,693,378.34	\$49,808,600.00	\$317,161.60	\$115,221.66	Aaa	AA+
U.S. Treasury Notes-Sub Total							\$565,000,000.00	\$559,372,460.93	\$563,130,415.88	\$563,669,205.00	\$2,165,412.60	\$538,789.12		
Grand Total							\$2,940,433,396.38	\$2,909,340,848.55	\$2,927,963,756.27	\$2,930,692,502.60	\$5,044,955.20	\$2,728,746.33		

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls

4/1/19 to 6/30/19

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Purchases						
10590 / REP040219 - South Street Securities	4/1/2019	4/1/2019	4/2/2019	2.50%	\$78,012,415.25	\$78,012,415.25
10594 / REP040319 - South Street Securities	4/2/2019	4/2/2019	4/3/2019	2.52%	\$81,584,874.23	\$81,584,874.23
10598 / REP040419 - BB&T Capital Markets	4/3/2019	4/3/2019	4/4/2019	2.53%	\$73,196,173.09	\$73,196,173.09
10604 / REP040519 - BB&T Capital Markets	4/4/2019	4/4/2019	4/5/2019	2.54%	\$95,392,129.62	\$95,392,129.62
10602 / 45130HBC3 - Idaho Housing	4/4/2019	4/4/2019	9/4/2019	2.60%	\$23,955,000.00	\$23,955,000.00
10608 / REP040819 - BB&T Capital Markets	4/5/2019	4/5/2019	4/8/2019	2.55%	\$102,203,087.55	\$102,203,087.55
10612 / REP040919 - BB&T Capital Markets	4/8/2019	4/8/2019	4/9/2019	2.54%	\$104,134,066.31	\$104,134,066.31
10618 / REP041019 - South Street Securities	4/9/2019	4/9/2019	4/10/2019	2.52%	\$100,552,108.81	\$100,552,108.81
10624 / REP041119 - BB&T Capital Markets	4/10/2019	4/10/2019	4/11/2019	2.53%	\$95,683,669.82	\$95,683,669.82
10631 / REP041219 - BB&T Capital Markets	4/11/2019	4/11/2019	4/12/2019	2.49%	\$88,854,419.86	\$88,854,419.86
10636 / REP41519B - BB&T Capital Markets	4/12/2019	4/12/2019	4/15/2019	2.49%	\$45,000,000.00	\$45,000,000.00
10633 / REP041519 - South Street Securities	4/12/2019	4/12/2019	4/15/2019	2.48%	\$186,854,921.36	\$186,854,921.36
10641 / REP41619B - BB&T Capital Markets	4/15/2019	4/15/2019	4/16/2019	2.51%	\$47,500,000.00	\$47,500,000.00
10638 / REP041619 - South Street Securities	4/15/2019	4/15/2019	4/16/2019	2.50%	\$172,781,153.67	\$172,781,153.67
10644 / REP041719 - ASL Capital Markets	4/16/2019	4/16/2019	4/17/2019	2.55%	\$216,949,212.20	\$216,949,212.20
10647 / REP041819 - South Street Securities	4/17/2019	4/17/2019	4/18/2019	2.55%	\$205,764,207.96	\$205,764,207.96
10650 / REP042219 - ASL Capital Markets Repo	4/18/2019	4/18/2019	4/22/2019	2.50%	\$175,215,146.59	\$175,215,146.59
10654 / REP042319 - ASL Capital Markets	4/22/2019	4/22/2019	4/23/2019	2.53%	\$154,106,076.49	\$154,106,076.49
10661 / REP042419 - ASL Capital Markets	4/23/2019	4/23/2019	4/24/2019	2.45%	\$139,600,888.89	\$139,600,888.89
10664 / REP042519 - ASL Capital Markets	4/24/2019	4/24/2019	4/25/2019	2.45%	\$152,367,553.23	\$152,367,553.23
10668 / REP042619 - Daiwa Repo	4/25/2019	4/25/2019	4/26/2019	2.53%	\$150,089,262.94	\$150,089,262.94
10672 / REP042919 - South Street Securities Repo	4/26/2019	4/26/2019	4/29/2019	2.52%	\$140,084,676.95	\$140,084,676.95
10677 / REP043019 - South Street Securities	4/29/2019	4/29/2019	4/30/2019	2.55%	\$135,945,557.86	\$135,945,557.86
10681 / REP050119 - South Street Securities	4/30/2019	4/30/2019	5/1/2019	2.82%	\$212,719,462.72	\$212,719,462.72
10684 / REP050219 - South Street Securities	5/1/2019	5/1/2019	5/2/2019	2.57%	\$160,918,247.08	\$160,918,247.08
10689 / REP050319 - ASL Capital Markets	5/2/2019	5/2/2019	5/3/2019	2.50%	\$167,771,460.12	\$167,771,460.12
10692 / REP050619 - South Street Securities	5/3/2019	5/3/2019	5/6/2019	2.45%	\$166,887,906.70	\$166,887,906.70
10700 / REP50719B - ASL Repo	5/6/2019	5/6/2019	5/7/2019	2.45%	\$100,000,000.00	\$100,000,000.00
10697 / REP050719 - South Street Securities Repo	5/6/2019	5/6/2019	5/7/2019	2.44%	\$71,986,151.41	\$71,986,151.41
10702 / REP050819 - South Street Securities	5/7/2019	5/7/2019	5/8/2019	2.47%	\$188,797,386.49	\$188,797,386.49
10701 / 89233HY16 - Toyota Motor Credit	5/6/2019	5/7/2019	11/1/2019	2.50%	\$30,000,000.00	\$29,629,166.67
10707 / REP050919 - South Street Securities	5/8/2019	5/8/2019	5/9/2019	2.45%	\$188,703,754.40	\$188,703,754.40
10716 / REP51019C - BB&T Repo	5/9/2019	5/9/2019	5/10/2019	2.46%	\$50,000,000.00	\$50,000,000.00
10714 / REP51019B - ASL Repo	5/9/2019	5/9/2019	5/10/2019	2.44%	\$100,000,000.00	\$100,000,000.00
10711 / REP051019 - South Street Securities Repo	5/9/2019	5/9/2019	5/10/2019	2.43%	\$36,874,352.70	\$36,874,352.70
10717 / REP051319 - BB&T Capital Markets	5/10/2019	5/10/2019	5/13/2019	2.45%	\$100,000,000.00	\$100,000,000.00
10719 / REP51319B - South Street Securities	5/10/2019	5/10/2019	5/13/2019	2.43%	\$82,810,870.09	\$82,810,870.09
10725 / REP051419 - BB&T Capital Markets	5/13/2019	5/13/2019	5/14/2019	2.44%	\$113,000,000.00	\$113,000,000.00
10723 / REP51419B - South Street Securities	5/13/2019	5/13/2019	5/14/2019	2.43%	\$55,673,636.97	\$55,673,636.97
10731 / REP51519B - BB&T Repo	5/14/2019	5/14/2019	5/15/2019	2.46%	\$137,500,000.00	\$137,500,000.00
10727 / REP051519 - South Street Securities Repo	5/14/2019	5/14/2019	5/15/2019	2.44%	\$18,667,357.04	\$18,667,357.04
10733 / REP051619 - BB&T Capital Markets	5/15/2019	5/15/2019	5/16/2019	2.55%	\$92,000,000.00	\$92,000,000.00
10736 / REP51619B - ASL Capital Markets	5/15/2019	5/15/2019	5/16/2019	2.54%	\$184,723,688.21	\$184,723,688.21
10732 / 49327M2F0 - Key Bank NA	5/14/2019	5/16/2019	12/15/2019	2.50%	\$1,749,000.00	\$1,747,898.13

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls

4/1/19 to 6/30/19

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
10740 / REP51719B - South Street Securities	5/16/2019	5/16/2019	5/17/2019	2.46%	\$69,780,478.94	\$69,780,478.94
10741 / REP051719 - BB&T Capital Markets	5/16/2019	5/16/2019	5/17/2019	2.51%	\$203,000,000.00	\$203,000,000.00
10737 / 49327M2F0 - Key Bank NA	5/15/2019	5/17/2019	12/15/2019	2.50%	\$650,000.00	\$649,402.00
10745 / REP052019 - BB&T Capital Markets	5/17/2019	5/17/2019	5/20/2019	2.47%	\$246,019,607.66	\$246,019,607.66
10751 / REP052119 - BB&T Capital Markets	5/20/2019	5/20/2019	5/21/2019	2.46%	\$189,500,000.00	\$189,500,000.00
10753 / REP52119B - ASL Capital Markets	5/20/2019	5/20/2019	5/21/2019	2.44%	\$34,421,994.61	\$34,421,994.61
10749 / 49327M2F0 - Key Bank NA	5/17/2019	5/21/2019	12/15/2019	2.50%	\$15,729,000.00	\$15,723,494.85
10750 / 49327M2P8 - Key Bank NA	5/17/2019	5/21/2019	8/22/2019	1.60%	\$9,322,000.00	\$9,299,347.54
10759 / REP52219B - BB&T Repo	5/21/2019	5/21/2019	5/22/2019	2.45%	\$107,500,000.00	\$107,500,000.00
10756 / REP052219 - South Street Securities Repo	5/21/2019	5/21/2019	5/22/2019	2.40%	\$94,291,268.78	\$94,291,268.78
10760 / REP052319 - South Street Securities	5/22/2019	5/22/2019	5/23/2019	2.38%	\$199,444,268.83	\$199,444,268.83
10769 / REP052419 - BB&T Repo	5/23/2019	5/23/2019	5/24/2019	2.47%	\$193,163,610.13	\$193,163,610.13
10772 / REP052819 - BB&T Capital Markets	5/24/2019	5/24/2019	5/28/2019	2.46%	\$187,472,415.33	\$187,472,415.33
10777 / REP052919 - BB&T Capital Markets	5/28/2019	5/28/2019	5/29/2019	2.47%	\$179,150,784.51	\$179,150,784.51
10776 / 94988J5N3 - Wells Fargo Bank NA	5/24/2019	5/29/2019	1/15/2021	2.60%	\$10,000,000.00	\$9,982,100.00
10781 / REP053019 - BB&T Capital Markets	5/29/2019	5/29/2019	5/30/2019	2.47%	\$168,445,643.36	\$168,445,643.36
10787 / REP053119 - BB&T Repo	5/30/2019	5/30/2019	5/31/2019	2.47%	\$169,093,905.36	\$169,093,905.36
10790 / REP053119 - BB&T Repo	5/30/2019	5/30/2019	5/31/2019	2.47%	\$19,000,000.00	\$19,000,000.00
10785 / 94988J5N3 - Wells Fargo Bank NA	5/29/2019	5/31/2019	1/15/2021	2.60%	\$5,000,000.00	\$4,991,850.00
10793 / REP060319 - BB&T Capital Markets	5/31/2019	5/31/2019	6/3/2019	2.52%	\$232,068,586.82	\$232,068,586.82
10796 / 313312VJ6 - FFCB Discount	5/31/2019	6/3/2019	4/9/2020	2.27%	\$20,000,000.00	\$19,607,794.44
10798 / REP060419 - BB&T Capital Markets	6/3/2019	6/3/2019	6/4/2019	2.47%	\$209,943,929.73	\$209,943,929.73
10797 / 07330NAN5 - BB&T Bank	5/31/2019	6/4/2019	1/15/2020	2.10%	\$2,975,000.00	\$2,966,997.25
10801 / REP060519 - BB&T Capital Markets	6/4/2019	6/4/2019	6/5/2019	2.49%	\$206,745,900.03	\$206,745,900.03
10806 / REP060619 - ASL Capital Markets	6/5/2019	6/5/2019	6/6/2019	2.48%	\$206,559,365.53	\$206,559,365.53
10813 / REP060719 - South Street Securities	6/6/2019	6/6/2019	6/7/2019	2.47%	\$65,300,000.00	\$65,300,000.00
10810 / REP060719 - South Street Securities	6/6/2019	6/6/2019	6/7/2019	2.47%	\$200,702,583.95	\$200,702,583.95
10815 / REP61019B - ASL Capital Markets	6/7/2019	6/7/2019	6/10/2019	2.44%	\$125,000,000.00	\$125,000,000.00
10817 / REP061019 - South Street Securities	6/7/2019	6/7/2019	6/10/2019	2.43%	\$154,747,500.39	\$154,747,500.39
10821 / REP061119 - ASL Capital Markets	6/10/2019	6/10/2019	6/11/2019	2.44%	\$184,044,942.06	\$184,044,942.06
10820 / REP61119B - BB&T Capital Markets	6/10/2019	6/10/2019	6/11/2019	2.45%	\$75,000,000.00	\$75,000,000.00
10827 / REP061219 - South Street Securities	6/11/2019	6/11/2019	6/12/2019	2.43%	\$181,931,235.53	\$181,931,235.53
10824 / REP61219B - BB&T Capital Markets	6/11/2019	6/11/2019	6/12/2019	2.45%	\$80,000,000.00	\$80,000,000.00
10830 / REP61319B - BB&T Capital Markets	6/12/2019	6/12/2019	6/13/2019	2.45%	\$65,000,000.00	\$65,000,000.00
10831 / REP061319 - ASL Capital Markets	6/12/2019	6/12/2019	6/13/2019	2.43%	\$211,607,804.08	\$211,607,804.08
10835 / REP061419 - South Street Securities	6/13/2019	6/13/2019	6/14/2019	2.40%	\$303,664,178.68	\$303,664,178.68
10834 / 808513AD7 - Charles Schwab Corp	6/12/2019	6/14/2019	7/22/2020	4.45%	\$4,425,000.00	\$4,522,394.25
10838 / 3133EFZ26 - FFCB Callable	6/13/2019	6/14/2019	4/7/2020	1.40%	\$5,000,000.00	\$4,969,060.00
10839 / 3133EGNF8 - FFCB Callable	6/13/2019	6/14/2019	4/21/2020	1.30%	\$2,000,000.00	\$1,985,000.00
10840 / REP061719 - ASL Capital Markets	6/14/2019	6/14/2019	6/17/2019	2.41%	\$420,407,677.53	\$420,407,677.53
10844 / REP061819 - South Street Securities	6/17/2019	6/17/2019	6/18/2019	2.48%	\$470,712,881.17	\$470,712,881.17
10843 / 69353RDZ8 - PNC Bank NA	6/14/2019	6/18/2019	10/18/2019	2.40%	\$10,000,000.00	\$9,997,000.00
10847 / REP61919B - ASL Capital Markets	6/18/2019	6/18/2019	6/19/2019	2.43%	\$125,000,000.00	\$125,000,000.00
10849 / REP061919 - South Street Securities	6/18/2019	6/18/2019	6/19/2019	2.42%	\$353,036,861.88	\$353,036,861.88
10852 / 313384LR8 - FHLB Discount	6/18/2019	6/19/2019	9/13/2019	2.21%	\$95,843,000.00	\$95,337,002.21

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls
4/1/19 to 6/30/19

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
10856 / REP062019 - South Street Securities	6/19/2019	6/19/2019	6/20/2019	2.40%	\$436,275,694.73	\$436,275,694.73
10860 / REP062119 - ASL Capital Markets	6/20/2019	6/20/2019	6/21/2019	2.44%	\$415,570,301.54	\$415,570,301.54
10853 / 037833CZ1 - Apple Inc	6/18/2019	6/20/2019	9/12/2019	1.50%	\$2,500,000.00	\$2,495,150.00
10866 / REP62419B - BB&T Capital Markets	6/21/2019	6/21/2019	6/24/2019	2.50%	\$42,500,000.00	\$42,500,000.00
10863 / REP062419 - South Street Securities	6/21/2019	6/21/2019	6/24/2019	2.38%	\$433,304,074.66	\$433,304,074.66
10874 / REP62519B - BB&T Repo	6/24/2019	6/24/2019	6/25/2019	2.48%	\$43,000,000.00	\$43,000,000.00
10870 / REP062519 - South Street Securities Repo	6/24/2019	6/24/2019	6/25/2019	2.38%	\$455,052,319.19	\$455,052,319.19
10880 / REP062619 - South Street Securities	6/25/2019	6/25/2019	6/26/2019	2.38%	\$274,922,836.32	\$274,922,836.32
10876 / REP62619B - BB&T Capital Markets	6/25/2019	6/25/2019	6/26/2019	2.44%	\$90,000,000.00	\$90,000,000.00
10878 / REP62619C - ASL Capital Markets	6/25/2019	6/25/2019	6/26/2019	2.42%	\$150,000,000.00	\$150,000,000.00
10888 / REP62719B - BB&T Repo	6/26/2019	6/26/2019	6/27/2019	2.50%	\$32,500,000.00	\$32,500,000.00
10884 / REP062719 - South Street Securities Repo	6/26/2019	6/26/2019	6/27/2019	2.44%	\$347,713,344.84	\$347,713,344.84
10890 / REP62719C - ASL Capital Markets Repo	6/26/2019	6/26/2019	6/27/2019	2.45%	\$125,000,000.00	\$125,000,000.00
10894 / REP062819 - South Street Securities	6/27/2019	6/27/2019	6/28/2019	2.43%	\$506,851,743.88	\$506,851,743.88
10897 / REP070119 - South Street Securities Repo	6/28/2019	6/28/2019	7/1/2019	2.45%	\$427,358,396.38	\$427,358,396.38
10900 / REP70119B - BB&T Repo	6/28/2019	6/28/2019	7/1/2019	2.50%	\$85,000,000.00	\$85,000,000.00

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Sells						
9843 / 912796QC6 - T-Bill	4/11/2019	4/12/2019	4/25/2019	2.24%	\$150,000,000.00	\$149,776,250.00

	Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Calls							

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